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II. - A Cyclic Additivity Theorem of the Lebesgue Area. (**)

Introduction.

This paper is the second in a series of three papers, and deals with a cyclic additivity theorem of the Lebesgue area, i.e., the theory developed in [3], will now be applied to the Lebesgue area. In order to simplify references, the paper [3] will be referred to with the Roman numeral I followed, if necessary, by an Arabic numeral indicating the specific paragraph in I.

In his recent book, L. Cesari [1] introduced the concept of an admissible set A in E_2 , where E_2 is the Euclidean plane. For the present it suffices to observe that such an admissible set need not be a Peano space in E_2 . For (T, A) a continuous mapping from an admissble set $A \subset E_2$ into the Euclidean three space E_3 , L. Cesari has defined the Lebesgue area L(T, A) of (T, A) (see [1; 5.8]).

If A is a simply connected Jordan region in E_2 , and if (T, A) = sf, $f: A \to \mathfrak{IG}$, $s: \mathfrak{IG} \to E_3$ is an unrestricted factorization of (T, A) in the sense of E. J. Mickle and T. Radó [2], then from [2] the following cyclic additivity formula for L(T, A) is available

(1)
$$L(T, A) = \sum L(s r_C f, A), \qquad C \in \mathfrak{IG},$$

where r_C is the monotone retraction from \mathfrak{IG} onto a proper cyclic element C of \mathfrak{IG} .

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If an admissible set A is not a Peano space in E_2 , then a formula similar to (1) can be established by using the concept of an unrestricted factorization of (T, A) as introduced in **I.9**, i.e., (T, A) = sf, $f: A \to \mathfrak{IS}^*$, $s: \mathfrak{IS}^* \to E_3$, $\mathfrak{IS}^* \subset \mathfrak{IS}$. The main result of this paper will be

(2)
$$L(T, A) = \sum L(s r_C f, G_C), \qquad C \in \mathcal{H},$$

where r_C is the monotone retraction from $\mathfrak{N} \mathfrak{S}$ onto a proper cyclic element C of $\mathfrak{N} \mathfrak{S}$, where \mathfrak{K} is the class of proper cyclic elements associated with (T,A)=sf, and where G_C is the set associated with $C \in \mathfrak{K}$. For the above terminology the reader is referred to $\mathbf{I}.\mathbf{12}$. In order to establish (2) it will be sufficient to verify that L(T,A) satisfies the conditions of $\mathbf{I}.\mathbf{8}$, with the collection of Peano spaces P replaced by the collection of all finitely connected polygonal regions in E_2 .

A Cyclic Additivity Theorem.

- **II.1.** A subset A of the Euclidean plane E_2 will be termed admissible provided one of the following cases holds. (a) A is a simply connected Jordan region; (b) A is a finitely connected Jordan region; (c) A is a finite union of disjoint regions of the type (a) or (b); (d) A is any open set in E_2 ; (e) A is any set open in a set of the type (a), (b), or (c). In particular A may be a figure F, i.e., a finite union of disjoint finitely connected polygonal regions. The reader is referred to [1; 5.1].
- II.2. In this paragraph we will give some definitions and those properties of the Lebesgue area which are needed in the sequel.
- (i) Given two continuous mappings (T, A), (T', A') from admissible sets A, A' into E_3 and $A \cap A' \neq 0$. For H a non-empty subset of $A \cap A'$, the number $d = d(T, T', H) = \text{l.u.b.} \mid T(w) T'(w) \mid$, satisfies the following properties: (a) $0 \leqslant d \leqslant \infty$; (b) d(T, T', H) = d(T', T, H); (c) for any (T_i, A_i) (i = 1, 2, 3) and $0 \neq H = A_1 \cap A_2 \cap A_3$, we have $d(T_1, T_3, H) \leqslant d(T_1, T_2, H) + d(T_2, T_3, H)$ (L. CESARI [1; 5.3]).
- (ii) A sequence of continuous mappings (T_n, A_n) (n = 1, 2, 3, ...) is said to converge to a continuous mapping (T, A), written $(T_n, A_n) \to (T, A)$ or simply $T_n \to T$, provided (a) $\{A_n\}$ is a sequence of admissible sets invading A, i.e., $A_n \subset A_{n+1} \subset A$, $A_n^0 \uparrow A^0$, where an upper \circ denotes the interior of a set; (b) $d(T, T_n, A_n) \to 0$ as $n \to \infty$ (L. CESARI [1; 5.3]).

(iii) If A=F is a figure, then a continuous mapping (T,F) is called quasi-linear in F provided there is a finite subdivision S of F into triangles on each of which T is linear. We have now the following lemma. Given any continuous mapping (T,A), there exists a sequence (T_n,F_n) (n=1,2,...) of quasi-linear mappings from figures F_n into E_3 such that $(T_n,F_n) \to (T,A)$ (L. Cesari [1; 5.6 (iv)]).

Remark. Since $(T_n, F_n) \to (T, A)$, we have $F_n \subset F_{n+1} \subset A$, $F_n^0 \uparrow A^0$. Let there be given a compact subset K of A^0 . Then $K \subset F_n^0$ for all n large.

- (iv) Let (T, F) be a quasi-linear mapping, and let S be any finite subdivision of F into triangles t on each of which T is linear. The image under T of each $t \in S$ is a triangle (possibly degenerate) $\Delta \subset E_3$. If we denote by $|\Delta|$ the area of $\Delta \subset E_3$, then $a(T, F) = \sum_{t \in S} |\Delta|$, is termed elementary area of (T, F) (L. CESARI [1; 5.7]).
- (v) Let (T,A) be a continuous mapping from an admissible set $A \subset E_2$ into E_3 . Denote by $\{\varphi\}$ the collection of all sequences $\varphi = [(T_n, F_n), (n=1, 2, \ldots)]$ of quasi-linear mappings from figures F_n such that $T_n \to T$ and set

$$L(T, A) = \text{g.l.b.} \quad \liminf_{\varphi \in \{\varphi\}} a(T_n, F_n).$$

- $L(T,\ A)$ is called the Lebesgue area of $(T,\ A)$ and $0\leqslant L\leqslant +\infty$ (L. Cesari [1; 5.8]).
- (vi) If (T, A) is a continuous mapping from an admissible set A into E_3 , and if A_n (n=1, 2, ...) is any sequence of admissible sets such that $A_n \subset A_{n+1} \subset A$, $A_n^0 \uparrow A^0$, then $L(T, A_n) \to L(T, A)$ as $n \to \infty$ (L. Cesari [1; 5.14 (iv)]).
- (vii) If (T, A) is a continuous mapping whose graph T(A) is contained in a finite system of straight lines, then L(T, A) = 0 (L. Cesari [1; 5.9]).
- (viii) If (T_n, A_n) (n = 0, 1, 2, ...) is a sequence of continuous mappings such that $T_n \to T_0$, then $L(T_0, A) \le \lim_{n \to \infty} L(T_n, A_n)$ as $n \to \infty$ (L. Cesari [1; 5.10]).
- (ix) If an admissible set A can be written as the union A_i (i=1, 2, ...) of disjoint admissible sets with the property that each interior point of A is interior to one A_i , then $L(T, A) = \sum L(T, A_i)$ (L. CESARI [1; 5.14 (ii)]).

(x) Let R_r be a finitely connected Jordan region (order of connectivity is r), and let (T, R_r) be a continuous mapping from R_r into E_3 . Then $T: x = x(u, v), y = y(u, v), z = z(u, v), (u, v) \in R_r$. Consider the plane mappings $T_1: y = y(u, v), z = z(u, v); T_2: x = x(u, v), z = z(u, v); T_3: x = x(u, v), y = y(u, v); (u, v) \in R_r$. Assume that E is a closed subset of R_r such that $T_i(E)$ is of measure zero, i = 1, 2, 3. Let α be an open subset of R_r , and let $\{\delta\}$ be the collection of components of $\alpha - E$. Then as a special case of L. Cesari [1; 21.4] (i) there follows

(1)
$$V(T, \alpha) = V(T, \alpha - E) = \sum V(T, \delta),$$

(2)
$$V(T_i, \alpha) = V(T_i, \alpha - E) = \sum V(T_i, \delta)$$
 $(i = 1, 2, 3),$

where the above summations are carried over all $\delta \in \{\delta\}$. Here $V(T, \alpha)$ denotes the Geöcze area of (T, α) , and $V(T_i, \alpha)$ the Geöcze area of the plane mapping (T_i, α) (see [1; 9.1]). For later application we state a corollary.

Let E be a closed subset of R_r such that $R_r - E = \alpha \mid \beta$, i.e., α , β are non-empty disjoint open subsets of $R_r - E$ whose union is $R_r - E$. If $\mid T_i(E) \mid = 0$ (i = 1, 2, 3), then

(3)
$$V(T_i, R_i) = V(T_i, \alpha) + V(T_i, \beta) \quad (i = 1, 2, 3),$$

$$(4) V(T, R_v) = V(T, \alpha) + V(T, \beta).$$

(xi) Let (T, A) be a continuous mapping from an admissible set A into E_3 . Then V(T, A) = L(T, A) (L. Cesari [1; 24.1 (i)]).

II.3. – In this paragraph we shall briefly recall to the reader a cyclic additivity theorem due to E. J. MICKLE and T. RADÓ [2]. Let P be a Peano space and let P^* be a metric space. Denote by $\mathfrak T$ the class of all continuous mappings from P into P^* . The following definition, already stated in $\mathbf I$, will be repeated here for the sake of convenience.

Definition: An unrestricted factorization of a mapping $T \in \mathfrak{S}$ consists of a Peano space \mathfrak{I} , called *middle space*, and two continuous mappings s, f such that $f: P \to \mathfrak{I}$, $s: \mathfrak{I}$, $s: \mathfrak{I}$, T = sf.

Definition: Two mappings T', T'' in \mathfrak{S} are termed a partition of a mapping $T \in \mathfrak{S}$ provided there are non-empty closed subsets E', E'' of P and a point $p_0^* \in P^*$ such that

(i)
$$E' \cup E'' = P$$
,

$$(ii) \qquad T'(x) = \begin{cases} T(x), & x \in E' \\ p_0^*, & x \in E'', \end{cases} \qquad T''(x) = \begin{cases} T(x), & x \in E'' \\ p_0^*, & x \in E', \end{cases}$$

for every $x \in P$.

Let $\Phi(T)$ be a real-valued, non-negative functional defined for each $T \in \mathfrak{F}$ satisfying the following conditions [for certain $T \in \mathfrak{F}$, $\Phi(T)$ may be $+\infty$].

- (a) $\Phi(T)$ is lower semi-continuous in the following sense. If $T_n \in \mathfrak{D}$ $(n=0,\ 1,\ 2,\ \ldots)$ and $T_n \to T_0$ uniformly on P, then $\Phi(T_0) \leqslant \liminf \Phi(T_n)$ for $n \to \infty$.
- (eta) arPhi(T) is additive under partition, i. e., if the mappings T', T'' constitute a partition of T, then arPhi(T) = arPhi(T') + arPhi(T'').
- (γ) If $T \in \mathfrak{F}$ admits of an unrestricted factorization whose middle space is a simple arc, then $\Phi(T) = 0$.

Remark: It should be noted that (γ) implies the statement: if $T \in \mathfrak{D}$ is constant, then $\Phi(T) = 0$. In [2] the following theorem is proved.

Theorem. Let T=sf, $f:P\to\mathfrak{N}$, $s:\mathfrak{N}\to P^*$ be an unrestricted factorization of a mapping $T\in\mathfrak{F}$. For C a proper cyclic element of \mathfrak{N} , let r_C be the monotone retraction from \mathfrak{N} onto C. If a real-valued nonnegative functional $\Phi(T)$ defined for each $T\in\mathfrak{F}$ satisfies the conditions (α) , (β) and (γ) , then

$$\varPhi(T) = \sum \varPhi(s \; r_C \, f), \qquad C \in \mathfrak{I}$$

II.4. – Let us restrict now the Peano space P to be a finitely connected Jordan region R_r , in E_2 , the order of connectivity being r, and let us replace the metric space P^* by the Euclidean three space E_3 . If $\mathfrak S$ denotes again the class of all continuous mappings T from R_r into E_3 , then the Lebesgue area $L(T, R_r)$ is a real-valued, non-negative functional of $T \in \mathfrak S$. The first objective will be to establish that $L(T, R_r)$ is cyclicly additive in the sense

of the Theorem in II.3. The reader should observe that in case $\nu=0$, i.e., R_r is a simply connected Jordan region, this result follows from [2], since then R_r is a unicoherent Peano space. However, for $\nu>0$, R_r is no longer unicoherent.

II.5. – We proceed now to verify that $L(T, R_{r})$ satisfies the conditions (α) , (β) and (γ) of **II.3**.

The conditions (α) is a consequence of the lower semi-continuity of $L(T, R_r)$ (II.2 (viii)).

II.6. – Lemma: $L(T, R_r)$ satisfies the condition (β) of II.3.

Proof. Let T', T'' be a partition of a mapping $T\in \mathfrak{S}$. Then we have two non-empty closed subsets E', E'' of R, and a point $p_0\in E_3$ such that $E'\cup E''=R$, and

$$T'(w) = egin{cases} T(w), & w \in E' \ p_{f o}, & w \in E'', \end{cases} \qquad T''(w) = egin{cases} T(w), & w \in E'' \ p_{f o}, & w \in E'. \end{cases}$$

If we set $E=E'\cap E''$, then $E\neq 0$ and T is constant on E. The plane mappings T_i $(i=1,\ 2,\ 3)$ introduced in **II.2** (x) then satisfy $|T_i(E)|=0$.

Case 1: $E' \subset E''$. Then T' is constant on R_r and hence $L(T', R_r) = 0$, where as T'' = T on R_r . Therefore, $L(T, R_r) = L(T', R_r) + L(T'', R_r)$.

Case 2: $E''-E'\neq 0$, $E'-E''\neq 0$. Then $R_r-E=[E'-(E'\cap E'\cap E'')]\cup [E''-(E'\cap E'')]\cup [E''-(E'\cap E'')]=[E'-E'']\cup [E''-E']$, and $(E'-E'')\cap (E''-E')=0$. The sets E'-E'', E''-E' are open in R_r and hence they are admissible sets. From $\mathbf{H.2}$ (x), (xi) we conclude that $L(T,R_r)=L(T,E'-E'')+L(T,E''-E')$. We assert that $L(T,E'-E'')=L(T',R_r)$. Since T' is constant on the closed set E'', the plane mappings T_i' (i=1,2,3) satisfy $|T_i'(E'')|=0$ (i=1,2,3). Hence $L(T',R_r)=L(T',R_r-E'')=L(T',E'-E'')=L(T,E'-E'')$, since T'=T on E'. Similarly, $L(T,E''-E'')=L(T',R_r)$, and the proof of the Lemma is complete.

II.7. - Lemma: $L(T, R_p)$ satisfies the condition (γ) of II.3.

Proof. Assume that T admits of an unrestricted factorization T = sf. $f: R_r \to \mathfrak{Olo}$, $s: \mathfrak{Olo} \to E_3$ where \mathfrak{Olo} is a simple arc. Without loss of generality we may assume that \mathfrak{Olo} coincides with the unit interval $I: 0 \leq x \leq 1$,

For each n divide I into n sub-intervals by the points k/n (k = 0, 1, ..., n). Define s_n as follows:

- (1) $s_n(k/n) = s(k/n)$ (k = 0, 1, ..., n),
- (2) s_n is linear on each interval [(k-1)/n, k/n] (k=1, ..., n).

In case s(k/n) = s[(k-1)/n] for some k, let s_n be constant on [(k-1)/n, k/n]. Then s_n is continuous on I and, setting $T_n = s_n f$, we have that $T_n(R_v)$ is contained in a finite system of straight lines. Therefore, by $\mathbf{H}.2$ (vii), $L(T_n, R_v) = 0$. Since $s_n \to s$ uniformly on I, we have also $T_n \to T$ uniformly on R_v . Hence $L(T, R_v) \leqslant \liminf L(T_n, R_v) = 0$. This completes the proof.

II.8. – In view of II.5, II.6, II.7, we have the following theorem (see II.3).

Theorem. Let (T, R_r) be a continuous mapping from a finitely connected J or d an region R_r into E_3 . If T=sf, $f:R_r\to \mathfrak{IIG}$, $s:\mathfrak{IIG}\to E_3$ is an unrestricted factorization of T, and if r_C denotes the monotone retraction from \mathfrak{IIG} onto a proper cyclic element C of \mathfrak{IIG} , then

$$L(T, R_r) = \sum L(s r_C f, R_r), \qquad C \in \mathfrak{IS}.$$

Remark. Let (T, R_r) be a continuous mapping from R_r into E_3 , and let T = lm, $m: R_r \Longrightarrow \mathfrak{OlG}$, $l: \mathfrak{OlG} \to E_3$ be a monotone-light factorization of T. If v = 0, i.e., if R_r is a simply connected Jordan region, then it follows from T. Radó [4; V.2.54] that $L(T, R_0) > 0$ if and only if \mathfrak{OlG} contains at least one proper cyclic element. A similar result for the case i > 0 is not true.

- **II.9.** Let \mathfrak{C}' be the class of admissible sets $A \subset E_2$ (see **II.1**) and let \mathcal{S} be the collection of all finitely connected polygonal regions in E_2 . Let us denote by \mathcal{C} the class of sets generated by \mathcal{S} in the sense of **I.1**, i.e., a set A is a member of \mathcal{C} if either of the following holds:
 - (i) A is a figure (II.1).
- (ii) If A is not a figure, then there exists a sequence of figures $\{F_n\}$ such that for each n, $F_n \subset A^0$, and for any compact subset K of A^0 , there is an integer $\overline{n} = n(K)$ with the property that $K \subset F_n^0 \subset A^0$ for all $n \geqslant \overline{n}$.

In view of II.2 (iii) we have the inclusion $\mathfrak{A}' \subset \mathfrak{A}$. In applying the results of I, the fact that there are sets in \mathfrak{A} which are not admissible does not cause any difficulty (see II.10).

II.10. – Let \mathcal{E} and \mathcal{E} be given as in **II.9**, and denote by $(\mathfrak{S}, \mathcal{E})$ the class of all continuous mappings (T, A) from $A \in \mathcal{E}$ into E_3 . If $A \in \mathcal{E}$ is not admissible, then the non-empty set A^0 is admissible (**II.1**), and we define $L(T, A) = L(T, A^0)$. This definition obtains its justification from the fact that for every admissible set A, $L(T, A) = L(T, A^0)$ (see [1; 5.9 (ii)]).

The Lebesgue area L(T, A) satisfies the conditions of I.8 which are listed below.

- (a) L(T, A) is real-valued and non-negative. For certain $(T, A) \in (\mathfrak{S}, \mathfrak{A})$, we may have $L(T, A) = +\infty$.
- (β) For every $(T, A) \in (\mathfrak{S}, \mathfrak{C})$, where A is a finite union of disjoint finitely connected JORDAN regions R_1, \ldots, R_n ,

$$L(T, A) = \sum_{i=1}^{n} L(T, R_i)$$

(see II.2 (ix)).

 (γ) For $(T, A) \in (\mathfrak{S}, \mathfrak{C})$, and $\{F_n\}$ any sequence of figures satisfying II.9 (ii),

$$L(T, A) = \lim_{n \to \infty} L(T, F_n),$$
 as $n \to \infty$.

(δ) For A', A'' two sets in $\mathfrak A$ for which $A'' \subset A'$ and for $(T, A') \in (\mathfrak B, \mathfrak A)$,

$$L(T, A'') \leq L(T, A')$$
.

(ε) Let R be a finitely connected Jordan region, and let (T, R) be a continuous mapping from R into E_3 . If (T, R) = sf, $f: R \to \mathfrak{IS}$, $s: \mathfrak{IS} \to E_3$ is an unrestricted factorization of (T, R) (II.3), then

$$L(T, R) = \sum L(s r_C f, R), \quad C \in \mathfrak{I}$$

where r_C denotes the monotone retraction from \mathfrak{I} onto a proper cyclic element C of \mathfrak{I} (see II.8).

Proof. It is only necessary to establish (γ) . Since $F_n \subset A^0$, there follows $L(T, F_n) \leq L(T, A)$, and hence:

(1)
$$\limsup_{n \to \infty} L(T, F_n) \leqslant L(T, A).$$

Next we observe that by **I.2** we have a subsequence $\{F_{n_i}\}$ satisfying the condition **II.9** (ii) and $F_{n_i} \subset F_{n_{i+1}}^0$ $(i=1,\ 2,\ 3,\ ...)$. Then $F_{n_i}^0 \uparrow A^0$, and hence from **II.2** (vi):

(2)
$$L(T, A) = \lim_{n \to \infty} L(T, F_{n}).$$

For a fixed i, there is by **II.9** (ii) an integer \overline{n}_i such that $F_{n_i} \subset F_n^0$ for all $n \geqslant \overline{n}_i$. Since $L(T, F_{n_i}) \leqslant L(T, F_n)$, $n \geqslant \overline{n}_i$, there follows $L(T, F_{n_i}) \leqslant \liminf_{n \to \infty} L(T, F_n)$. Since this relation is valid for every i, we obtain

(3)
$$\lim L(T, F_{n_i}) \leqslant \liminf_{n \to \infty} L(T, F_n).$$

(1), (2) and (3) yield the desired relation.

II..11 – Let $(\mathfrak{T}, \mathfrak{C})$ be given as in II.10. For the sake of completeness we state again the definition of an unrestricted factorization given in I.9.

Definition. An unrestricted factorization of a mapping $(T, A) \in (\mathfrak{S}, \mathcal{C})$ consists of a Peano space \mathfrak{I} , a subset \mathfrak{I} of \mathfrak{I} , and two continuous mappings s, f such that:

- $(1) \quad f: A \to \mathfrak{I}^*$
- (2) $s: \mathfrak{I}_{\mathfrak{G}}^* \to E_3$,
- (3) T = sf.

We shall write $(T, A) = sf, f: A \to \mathfrak{IS}^*, s: \mathfrak{IS}^* \to E_3, \mathfrak{IS}^* \subset \mathfrak{IS}$.

Remark. Apart from the Remarks 1, 2 of **I.9**, the following additional observation should be made. Every $(T, A) \in (\mathfrak{S}, \mathcal{E})$ admits of a trivial unrestricted factorization of the following form. Let us denote by \overline{E}_2 the compact Euclidean plane E_2 , i.e., the one-piont compactification of E_2

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by adjoining ∞ to E_2 . Thus \overline{E}_2 is a homeomorphic image of the unit sphere, and \overline{E}_2 is a Peano space. If we denote by i the identity mapping, then (T, A) = Ti, $i: A \Longrightarrow A$, $T: A \Longrightarrow E_3$, $A \subset \overline{E}_1$.

II.12. – Let $(T, A) \in (\mathfrak{F}, \mathfrak{C})$, and let (T, A) = sf, $f: A \to \mathfrak{I} \mathfrak{F}^*$, $s: \mathfrak{I} \mathfrak{F}^* \to E_3$, $\mathfrak{I} \mathfrak{F}^* \subset \mathfrak{I} \mathfrak{F}$ be an unrestricted factorization of (T, A). As in I.12, let \mathfrak{K} be the class of proper cyclic elements associated with (T, A) = sf, and let G_C be the set associated with $C \in \mathfrak{K}$, i.e., G_C is the union of all components G of A satisfying $r_C f(G) \subset \mathfrak{I} \mathfrak{F}^*$, and \mathfrak{K} is the class of proper cyclic elements C of $\mathfrak{I} \mathfrak{F}$ for which there is at least one such component G of A.

In view of I.15 and II.10, we can state our main result:

Theorem. Let (T, A) be a continuous mapping from a set $A \in \mathbb{C}$ into E_3 (see II.9). Let (T, A) = sf, $f: A \to \mathfrak{IG}^*$, $s: \mathfrak{IG}^* \to E_3$, $\mathfrak{IG}^* \subset \mathfrak{IG}$, be an unrestricted factorization of (T, A). If for C a proper cyclic element of \mathfrak{IG} , we denote by r_C the monotone retraction from \mathfrak{IG} onto C, then we have the following cyclic additivity formula

$$L(T, A) = \sum L(s r_C f, G_C), \quad C \in \mathcal{J}(s)$$

where \mathcal{K} is the class of proper cyclic elements associated with (T, A) = sf, and where G_C is the set associated with $C \in \mathcal{K}$.

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